

Introduction to constructive algebraic analysis

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Mathematical systems theory

- Systems theory aims at studying **general systems of equations**
 - ① ordinary/partial differential equations, difference equations, time-delay equations. . . = **functional equations**,
 - ② determined, overdetermined, underdetermined (open, close),
 - ③ linear, time-varying, nonlinear systems. . .

coming from engineering sciences (e.g., electromagnetism, elasticity, hydrodynamics), mathematical physics, control theory. . .

- The purpose of these talks is to give a short introduction to **algebraic systems theory** which studies linear functional systems by means of **constructive algebra**, **module theory**, **homological algebra**.
- Algebraic systems theory can be traced back to the development of **algebraic analysis** by Malgrange, Sato, Kashiwara. . .

The purpose of this talk is to develop the following 3 ideas:

- 1 A large class of linear functional systems can be studied by means of a **non-commutative polynomial approach** over skew polynomial rings and Ore algebras of functional operators.
Non-commutative Gröbner bases \Rightarrow **constructive approach**.
- 2 **Algebraic analysis** is a natural mathematical framework for the intrinsic study of linear systems theory (**module theory**).
- 3 **Constructive homological algebra** allows us to develop algorithms and symbolic packages dedicated to the study of the structural properties of linear functional systems.

Matrices of differential operators

- **Newton:** Fluxion calculus (1666) (“dot-age”)

$$\begin{cases} \ddot{x}_1(t) + \alpha x_1(t) - \alpha u(t) = 0, \\ \ddot{x}_2(t) + \alpha x_2(t) - \alpha u(t) = 0, \end{cases} \quad \alpha = g/l.$$

- **Leibniz:** Infinitesimal calculus (1676) (“d-ism”)

$$\begin{cases} \frac{d^2 x_1(t)}{dt^2} + \alpha x_1(t) - \alpha u(t) = 0, \\ \frac{d^2 x_2(t)}{dt^2} + \alpha x_2(t) - \alpha u(t) = 0. \end{cases}$$

- **Boole:** Operational calculus (1859-60)

$$\begin{pmatrix} \frac{d^2}{dt^2} + \alpha & 0 & -\alpha \\ 0 & \frac{d^2}{dt^2} + \alpha & -\alpha \end{pmatrix} \begin{pmatrix} x_1(t) \\ x_2(t) \\ u(t) \end{pmatrix} = 0.$$

⇒ Ring of differential operators $D = \mathbb{Q}(\alpha) \left[\frac{d}{dt} \right]$:

$$\sum_{i=0}^n a_i \left(\frac{d}{dt} \right)^i \in D, \quad a_i \in \mathbb{Q}(\alpha), \quad \left(\frac{d}{dt} \right)^i = \frac{d}{dt} \circ \dots \circ \frac{d}{dt} = \frac{d^i}{dt^i}.$$

Functional operators

- Differential operators: $\left(\sum_{j=0}^m b_j(t) \frac{d^j}{dt^j}\right) \left(\sum_{i=0}^n a_i(t) \frac{d^i}{dt^i}\right)$

$$\frac{d}{dt}(a y) = a \frac{d}{dt} y + \left(\frac{da}{dt}\right) y \Rightarrow \frac{d}{dt} a \cdot = a \frac{d}{dt} \cdot + \frac{da}{dt} \cdot$$

- Shift operators: $\delta a(t) = a(t-h)$, $\sigma a_n = a_{n+1}$.

$$\delta(a(t)y(t)) = a(t-h)y(t-h) = \delta a \delta y \Rightarrow \delta a \cdot = (\delta a) \delta \cdot$$

$$\sigma(a_n y_n) = a_{n+1} y_{n+1} = \sigma a \sigma y \Rightarrow \sigma a \cdot = (\sigma a) \sigma \cdot$$

- Difference operators: $\Delta a(x) = a(x+1) - a(x)$.

$$\Delta a(x) \cdot = a(x+1) \Delta \cdot + (\Delta a) \cdot$$

- Divided difference operators: $d_{x_0} a(x) = \frac{a(x) - a(x_0)}{x - x_0}$.

$$d_{x_0} a(x) \cdot = a(x_0) d_{x_0} \cdot + (d_{x_0} a) \cdot$$

- q -difference, q -shift, q -dilation, Frobenius, Euler operators.

Skew polynomial rings (Ore, 1933)

- **Definition:** A **skew polynomial ring** $A[\partial; \alpha, \beta]$ is a non-commutative polynomial ring in ∂ with coefficients in A satisfying

$$\forall a \in A, \quad \partial a = \alpha(a) \partial + \beta(a)$$

where $\alpha : A \rightarrow A$ and $\beta : A \rightarrow A$ are such that:

$$\begin{cases} \alpha(1) = 1, \\ \alpha(a + b) = \alpha(a) + \alpha(b), \\ \alpha(ab) = \alpha(a)\alpha(b), \end{cases} \quad \begin{cases} \beta(a + b) = \beta(a) + \beta(b), \\ \beta(ab) = \alpha(a)\beta(b) + \beta(a)b. \end{cases}$$

- $P \in A[\partial; \alpha, \beta]$ has a **unique expression** $P = \sum_{i=0}^n a_i \partial^i$, $a_i \in A$.
 - Ring of differential operators: $A[\partial; \text{id}, \frac{d}{dt}]$.
 - Ring of shift operators: $A[\partial; \delta, 0]$, $A[\partial; \sigma, 0]$.
 - Ring of difference operators: $A[\partial; \tau, \tau - \text{id}]$, $\tau a(x) = a(x + 1)$.

Ore algebras (Chyzak-Salvy, 1996)

- We can iterate skew polynomial rings to obtain Ore extensions:

$$A[\partial_1; \alpha_1, \beta_1] \dots [\partial_n; \alpha_n, \beta_n]$$

- **Definition:** An Ore extension $A[\partial_1; \alpha_1, \beta_1] \dots [\partial_n; \alpha_n, \beta_n]$ is called an Ore algebras if the ∂_i 's commute $\partial_i \partial_j = \partial_j \partial_i$, i.e., if we have

$$1 \leq j < i \leq m, \quad \alpha_i(\partial_j) = \partial_j, \quad \beta_i(\partial_j) = 0,$$

and the $\alpha_{i|_A}$'s and $\beta_{j|_A}$'s commute for $i \neq j$.

- Ring of differential operators: $A \left[\partial_1; \text{id}, \frac{\partial}{\partial x_1} \right] \dots \left[\partial_n; \text{id}, \frac{\partial}{\partial x_n} \right]$.
- Ring of differential delay operators: $A \left[\partial_1; \text{id}, \frac{d}{dt} \right] [\partial_2; \delta, 0]$.
- Ring of shift operators: $A[\partial_1; \sigma_1, 0] \dots [\partial_n; \sigma_n, 0]$.

Matrix of functional operators

- **The wind tunnel model** (Manitius, IEEE TAC 84):

$$\begin{cases} \dot{x}_1(t) + a x_1(t) - k a x_2(t - h) = 0, \\ \dot{x}_2(t) - x_3(t) = 0, \\ \dot{x}_3(t) + \omega^2 x_2(t) + 2 \zeta \omega x_3(t) - \omega^2 u(t) = 0. \end{cases} \quad (\star)$$

- We first introduce the **commutative Ore algebra** of ordinary differential time-delay operators:

$$D = \mathbb{Q}(a, k, \omega, \zeta) \left[\partial_1; \text{id}, \frac{d}{dt} \right] [\partial_2; \delta, 0].$$

- Then, the system (\star) can be rewritten as:

$$\begin{pmatrix} \partial_1 + a & -k a \partial_2 & 0 & 0 \\ 0 & \partial_1 & -1 & 0 \\ 0 & \omega^2 & \partial_1 + 2 \zeta \omega & -\omega^2 \end{pmatrix} \begin{pmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \\ u(t) \end{pmatrix} = 0.$$

Matrix of functional operators

- Linearization of the Navier-Stokes \sim a parabolic Poiseuille profile

$$\begin{cases} \partial_t u_1 + 4y(1-y)\partial_x u_1 - 4(2y-1)u_2 - \frac{1}{Re}(\partial_x^2 + \partial_y^2)u_1 + \partial_x p = 0, \\ \partial_t u_2 + 4y(1-y)\partial_x u_2 - \frac{1}{Re}(\partial_x^2 + \partial_y^2)u_2 + \partial_y p = 0, \\ \partial_x u_1 + \partial_y u_2 = 0. \end{cases} \quad (*)$$

(e.g., Vazquez-Krstic, IEEE TAC 07)

- Let us introduce the so-called **Weyl algebra** ($\partial_x x = x \partial_x + 1$):

$$D = \mathbb{Q}(Re)[t, x, y] \left[\partial_t; \text{id}, \frac{\partial}{\partial t} \right] \left[\partial_x; \text{id}, \frac{\partial}{\partial x} \right] \left[\partial_y; \text{id}, \frac{\partial}{\partial y} \right].$$

- The system (*) is defined by the matrix of PD operators:

$$\begin{pmatrix} \partial_t + 4y(1-y)\partial_x - \frac{1}{Re}(\partial_x^2 + \partial_y^2) & -4(2y-1) & \partial_x \\ 0 & \partial_t + 4y(1-y)\partial_x - \frac{1}{Re}(\partial_x^2 + \partial_y^2) & \partial_y \\ \partial_x & \partial_y & 0 \end{pmatrix}.$$

Non-commutative Gröbner bases

- Let $D = A[\partial_1; \alpha_1, \beta_1] \dots [\partial_m; \alpha_m, \beta_m]$ be an Ore algebra.
- **Theorem:** (Kredel, 93) Let $A = k[x_1, \dots, x_n]$ a commutative polynomial ring ($k = \mathbb{Q}, \mathbb{F}_p$) and D an Ore algebra satisfying

$$\alpha_i(x_j) = a_{ij} x_j + b_{ij}, \quad \beta_i(x_j) = c_{ij},$$

for certain $0 \neq a_{ij} \in k$, $b_{ij} \in k$, $c_{ij} \in A$ and $\deg(c_{ij}) \leq 1$. Then, a non-commutative version of **Buchberger's algorithm** terminates for any term order and its result is a **Gröbner basis**.

- **Implementation** in the Maple package **Ore_algebra** (Chyzak).
- Gröbner bases can be used to **effectively compute over D** .
- D is a **left noetherian domain** \Rightarrow **left Ore domain**:

$$\forall a, b \in D \setminus \{0\}, \exists c, d \in D \setminus \{0\} : ca = db.$$

Algebraic analysis

- Let D be an Ore algebra and $R \in D^{q \times p}$.
- Let us consider the **left D -homomorphism**:

$$\begin{array}{ccc} D^{1 \times q} & \xrightarrow{.R} & D^{1 \times p} \\ \lambda = (\lambda_1 \dots \lambda_q) & \longmapsto & \lambda R. \end{array}$$

- We introduce the **finitely presented left D -module**:

$$M = D^{1 \times p} / \text{im}_D(.R) = D^{1 \times p} / (D^{1 \times q} R).$$

- M is formed by the **equivalence classes** $\pi(\mu)$ of $\mu \in D^{1 \times p}$ for the **equivalence relation** \sim on $D^{1 \times p}$ defined by:

$$\mu_1 \sim \mu_2 \Leftrightarrow \mu_1 - \mu_2 \in D^{1 \times q} R.$$

- ① **Number theory**: $\mathbb{C} = \mathbb{R}[x]/(x^2 + 1)$, $\mathbb{Z}[i\sqrt{5}] = \mathbb{Z}[x]/(x^2 + 5)$.
- ② **Algebraic geometry**: $\mathbb{C}[x, y]/(x^2 + y^2 - 1, x - y)$.

Generators and relations of $M = D^{1 \times p} / (D^{1 \times q} R)$

- Let $\{f_k\}_{k=1, \dots, p}$ the **standard basis** of $D^{1 \times p}$ defined by:

$$f_1 = (1 \ 0 \ \dots \ 0), \quad f_k = (0 \ \dots \ 1 \ \dots \ 0), \quad f_p = (0 \ \dots \ 0 \ 1).$$

- Let $\pi : D^{1 \times p} \longrightarrow M$ be the **D -homomorphism** sending μ to $\pi(\mu)$,

$$y_k = \pi(f_k), \quad k = 1, \dots, p.$$

- $\{y_k\}_{k=1, \dots, p}$ is a **family of generators** of M :

$$\forall m \in M, \exists \mu \in D^{1 \times p} : m = \pi(\mu) = \sum_{k=1}^p \mu_k \pi(f_k) = \sum_{k=1}^p \mu_k y_k.$$

- $\{y_k\}_{k=1, \dots, p}$ satisfies the **relations**:

$$\pi((R_{l1} \ \dots \ R_{lp})) = \pi\left(\sum_{k=1}^p R_{lk} f_k\right) = \sum_{k=1}^p R_{lk} y_k = 0, \quad l = 1, \dots, q,$$

$\Rightarrow y = (y_1 \ \dots \ y_p)^T$ satisfies the **relation $R y = 0$** .

Duality modules — systems

- Let \mathcal{F} be a left D -module and $\text{hom}_D(M, \mathcal{F})$ the abelian group:
 $\text{hom}_D(M, \mathcal{F}) = \{f : M \rightarrow \mathcal{F} \mid f(d_1 m_1 + d_2 m_2) = d_1 f(m_1) + d_2 f(m_2)\}.$
- Applying the contravariant left exact functor $\text{hom}_D(\cdot, \mathcal{F})$ to

$$D^{1 \times q} \xrightarrow{\cdot R} D^{1 \times p} \xrightarrow{\pi} M \longrightarrow 0,$$

we obtain the following **exact sequence** of abelian groups:

$$\mathcal{F}^q \xleftarrow{\cdot R} \mathcal{F}^p \xleftarrow{\iota \circ \pi^*} \text{hom}_D(M, \mathcal{F}) \longleftarrow 0.$$

- Theorem** (Malgrange):

$$\text{hom}_D(M, \mathcal{F}) \cong \ker_{\mathcal{F}}(R.) = \{\eta \in \mathcal{F}^p \mid R\eta = 0\}$$

- Remark:** $\text{hom}_D(M, \mathcal{F})$ intrinsically characterizes $\ker_{\mathcal{F}}(R.)$ as it does not depend on the embedding of $\ker_{\mathcal{F}}(R.)$ into \mathcal{F}^p .

Module theory

- **Definition:** 1. M is **free** if $\exists r \in \mathbb{Z}_+$ such that $M \cong D^r$.
- 2. M is **stably free** if $\exists r, s \in \mathbb{Z}_+$ such that $M \oplus D^s \cong D^r$.
- 3. M is **projective** if $\exists r \in \mathbb{Z}_+$ and a D -module P such that:

$$M \oplus P \cong D^r.$$

- 4. M is **reflexive** if $\varepsilon : M \longrightarrow \text{hom}_D(\text{hom}_D(M, D), D)$ is an isomorphism, where:

$$\varepsilon(m)(f) = f(m), \quad \forall m \in M, \quad \forall f \in \text{hom}_D(M, D).$$

- 5. M is **torsion-free** if:

$$t(M) = \{m \in M \mid \exists 0 \neq P \in D : P m = 0\} = 0.$$

- 6. M is **torsion** if $t(M) = M$.

$$0 \longrightarrow t(M) \longrightarrow M \longrightarrow M/t(M) \longrightarrow 0 \quad \text{exact sequence.}$$

Classification of modules

- Theorem: 1. We have the following implications:

free \Rightarrow stably free \Rightarrow projective \Rightarrow reflexive \Rightarrow torsion-free.

2. If D is a principal domain (e.g., $B_1(\mathbb{Q}) = \mathbb{Q}(t) [\partial; \text{id}, \frac{d}{dt}]$), then:

torsion-free = free.

3. If D is a hereditary ring (e.g., $A_1(\mathbb{Q}) = \mathbb{Q}[t] [\partial; \text{id}, \frac{d}{dt}]$), then:

torsion-free = projective.

4. If $D = k[x_1, \dots, x_n]$ and k a field, then:

projective = free (Quillen-Suslin theorem).

5. If $D = A_n(k)$ or $B_n(k)$, k is a field of characteristic 0, then

projective = free (Stafford theorem),

for modules of rank at least 2.

Free resolutions

- **Definition:** A sequence of D -morphisms $M' \xrightarrow{f} M \xrightarrow{g} M''$ is called a **complex** if $g \circ f = 0$, i.e., $\text{im } f \subseteq \ker g$.

The defect of exactness at M is $H(M) = \ker g / \text{im } f$.

The complex is **exact** at M if $\text{im } f = \ker g$.

- **Definition:** A **free resolution** of a left D -module M is an exact sequence of the form

$$\dots \xrightarrow{\cdot R_3} D^{1 \times l_2} \xrightarrow{\cdot R_2} D^{1 \times l_1} \xrightarrow{\cdot R_1} D^{1 \times l_0} \xrightarrow{\pi} M \longrightarrow 0,$$

where $R_i \in D^{l_i \times l_{i-1}}$ and:

$$\begin{array}{ccc} D^{1 \times l_i} & \xrightarrow{\cdot R_i} & D^{1 \times l_{i-1}} \\ (P_1 \dots P_{l_i}) & \longmapsto & (P_1 \dots P_{l_i}) R_i. \end{array}$$

- **Algorithm:** Find a **basis of the compatibility conditions** of the inhomogeneous system $R_i y = u$ by **eliminating y** (e.g., Gb):

$$\forall P \in \ker_D(\cdot R_i), \quad P(R_i y) = P u \Rightarrow P u = 0.$$

Extension functor $\text{ext}_D^i(\cdot, \mathcal{F})$

- We define the **reduced free resolution** of M by:

$$\dots \xrightarrow{\cdot R_3} D^{1 \times l_2} \xrightarrow{\cdot R_2} D^{1 \times l_1} \xrightarrow{\cdot R_1} D^{1 \times l_0} \longrightarrow 0 \quad (\star).$$

- Let \mathcal{F} be a left D -modules. Applying the functor $\text{hom}_D(\cdot, \mathcal{F})$ to (\star) , we obtain the following **complex**:

$$\dots \xleftarrow{R_3 \cdot} \mathcal{F}^{l_2} \xleftarrow{R_2 \cdot} \mathcal{F}^{l_1} \xleftarrow{R_1 \cdot} \mathcal{F}^{l_0} \longleftarrow 0 \quad (\star\star)$$

$$\text{where } \begin{array}{ccc} \mathcal{F}^{l_i} & \xleftarrow{R_i \cdot} & \mathcal{F}^{l_{i-1}} \\ R_i \eta & \longleftarrow & \eta. \end{array}$$

- We denote the **defects of exactness** of $(\star\star)$ by:

$$\begin{cases} \text{ext}_D^0(M, \mathcal{F}) = \text{hom}_D(M, \mathcal{F}) \cong \ker_{\mathcal{F}}(R_1 \cdot), \\ \text{ext}_D^i(M, \mathcal{F}) \cong \ker_{\mathcal{F}}(R_{i+1} \cdot) / \text{im}_{\mathcal{F}}(R_i \cdot), \quad i \geq 1. \end{cases}$$

- **Theorem:** The abelian group $\text{ext}_D^i(M, \mathcal{F})$ **only depends on M and \mathcal{F}** and not on the resolution (\star) .

Auslander transpose

- **Definition:** Let $R \in D^{q \times p}$. If $M = D^{1 \times p} / (D^{1 \times q} R)$ denotes the left D -module finitely presented by R , then its **Auslander transpose** is the right D -module defined by $N = D^q / (R D^p)$.
- **Proposition:** The Auslander transpose $N = D^q / (R D^p)$ **only depends on M** up to a projective equivalence.

Hence, if we have $M = D^{1 \times p'} / (D^{1 \times q'} R')$ and $N' = D^{q'} / (R' D^{p'})$ denotes the corresponding Auslander transpose, then there exist two projective right D -modules P and P' such that:

$$N \oplus P \cong N' \oplus P'.$$

- **Proposition:** If P is a projective module, then we have:

$$\text{ext}_D^i(P, \mathcal{F}) = 0, \quad \forall i \geq 1.$$

- **Corollary:** The $\text{ext}_D^i(N, \mathcal{F})$'s, $i \geq 1$, **only depend on M and \mathcal{F} .**

Module M	Homological algebra	\mathcal{F} injective cogenerator
with torsion	$t(M) \cong \text{ext}_D^1(N, D)$	\emptyset
torsion-free	$\text{ext}_D^1(N, D) = 0$	$\ker_{\mathcal{F}}(R.) = Q \mathcal{F}^1$
reflexive	$\text{ext}_D^i(N, D) = 0$ $i = 1, 2$	$\ker_{\mathcal{F}}(R.) = Q_1 \mathcal{F}^1$ $\ker_{\mathcal{F}}(Q_1.) = Q_2 \mathcal{F}^2$
projective = stably free	$\text{ext}_D^i(N, D) = 0$ $i = 1, \dots, n = \text{gld}(D)$	$\ker_{\mathcal{F}}(R.) = Q_1 \mathcal{F}^1$ $\ker_{\mathcal{F}}(Q_1.) = Q_2 \mathcal{F}^2$... $\ker_{\mathcal{F}}(Q_{n-1}.) = Q_n \mathcal{F}^n$
free	$\exists Q \in D^{p \times m}, T \in D^{m \times p},$ $\ker_D(.Q) = D^{1 \times q} R, T Q = I_m$	$\ker_{\mathcal{F}}(R.) = Q \mathcal{F}^m,$ $\exists T \in D^{m \times p} : T Q = I_m$

Parametrizability problem

$$\begin{array}{ccccccc}
 D^{1 \times q} & \xrightarrow{\cdot R} & D^{1 \times p} & \xrightarrow{\pi} & M & \longrightarrow & 0 \\
 0 \longleftarrow N & \xleftarrow{\kappa} & D^q & \xleftarrow{R \cdot} & D^p & \xleftarrow{\pi^*} & \text{hom}_D(M, D) \longleftarrow 0 \\
 0 \longleftarrow N & \xleftarrow{\kappa} & D^q & \xleftarrow{R \cdot} & D^p & \xleftarrow{Q \cdot} & D^m \\
 D^{1 \times q} & \xrightarrow{\cdot R} & D^{1 \times p} & \xrightarrow{\cdot Q} & D^{1 \times m} & & (\star)
 \end{array}$$

$t(M) \cong \text{ext}_D^1(N, D) \cong \ker_D(\cdot Q) / (D^{1 \times q} R) = (D^{1 \times q'} R') / (D^{1 \times q} R)$,
 where R' is defined by $\ker_D(\cdot Q) = D^{1 \times q'} R'$, and:

$$M/t(M) \cong D^{1 \times p} / (D^{1 \times q'} R').$$

- $t(M) = 0$ iff (\star) is an exact sequence. If so and if \mathcal{F} is an injective cogenerator, then (\star) is exact iff so is the complex:

$$\mathcal{F}^q \xleftarrow{R \cdot} \mathcal{F}^p \xleftarrow{Q \cdot} \mathcal{F}^m, \text{ i.e., } \ker_{\mathcal{F}}(R \cdot) = Q \mathcal{F}^m.$$

Injective cogenerator modules

- **Definition:** A left D -module \mathcal{F} is **injective** if

$$\forall q \geq 1, \quad \forall R \in D^q, \quad \forall \zeta \in \ker_{\mathcal{F}}(S.),$$

where $\ker_D(\cdot R) = D^{1 \times r} S$, there **exists** $\eta \in \mathcal{F}$ **satisfying** $R\eta = \zeta$.

- **Definition:** If \mathcal{F} is a **injective left D -module**, then we have:

$$\text{ext}_D^i(M, \mathcal{F}) = 0, \quad \forall i \geq 1.$$

- **Definition:** A left D -module \mathcal{F} is **cogenerator** if:

$$\text{hom}_D(M, \mathcal{F}) = 0 \Rightarrow M = 0.$$

- **Proposition:** **Injective cogenerator left D -module** **always exists**.

- **Example:** If Ω is an open convex subset of \mathbb{R}^n , then the $\mathbb{C} \left[\partial_1; \text{id}, \frac{\partial}{\partial x_1} \right] \dots \left[\partial_n; \text{id}, \frac{\partial}{\partial x_n} \right]$ -modules $C^\infty(\Omega)$, $\mathcal{D}'(\Omega)$, $\mathcal{A}(\Omega)$, $\mathcal{O}(\Omega)$ and $\mathcal{B}(\Omega)$ are injective cogenerators.

Involutions and adjoints

- **Definition:** A k -linear map $\theta : D \longrightarrow D$ is an **involution** of D if:

$$\forall P, Q \in D : \theta(PQ) = \theta(Q)\theta(P), \quad \theta^2 = \text{id}.$$

- **Example:** 1. If D is a commutative ring, then $\theta = \text{id}$.

- 2. An involution of $D = A \left[\partial_1; \text{id}, \frac{\partial}{\partial x_1} \right] \dots \left[\partial_n; \text{id}, \frac{\partial}{\partial x_n} \right]$ is:

$$\forall a \in A, \quad \theta(a(x)) = a(x), \quad \theta(\partial_i) = -\partial_i, \quad i = 1, \dots, n.$$

- 3. An involution of $D = A \left[\partial_1; \text{id}, \frac{d}{dt} \right] \left[\partial_2; \delta, 0 \right]$ is defined by:

$$\forall a \in A, \quad \theta(a(t)) = a(-t), \quad \theta(\partial_i) = \partial_i, \quad i = 1, 2.$$

- The **adjoint** of $R \in D^{q \times p}$ is defined by $\theta(R) = (\theta(R_{ij}))^T \in D^{p \times q}$.
- $\tilde{N} = D^{1 \times q} / (D^{1 \times p} \theta(R))$ is called the **adjoint** of M .

Extension functor $\text{ext}_D^1(\cdot, D)$

- **Parametrizability:** $Ry = 0 \stackrel{?}{\iff} \exists Q \in D^{p \times m} : y = Qz.$

$$4. \quad \theta(P)z = y \implies Ry = 0 \quad 1.$$

$$\begin{array}{ccc} \uparrow & & \downarrow \\ \text{involution } \theta & & \text{involution } \theta \\ \uparrow & & \downarrow \end{array}$$

$$3. \quad 0 = P\mu \stackrel{\text{Gb}}{\iff} \theta(R)\lambda = \mu \quad 2.$$

$$\begin{aligned} P \circ \theta(R) = 0 &\implies \theta(P \circ \theta(R)) = \theta^2(R) \circ \theta(P) \\ &= R \circ \theta(P) = 0. \end{aligned}$$

$$5. \quad \theta(P)z = y \stackrel{\text{Gb}}{\iff} R'y = 0, \quad R' \in D^{q' \times p}.$$

$$\text{ext}_D^1(N, D) \cong (D^{1 \times q'} R') / (D^{1 \times q} R)$$

6. Using Gb, we can test whether or not $\text{ext}_D^1(N, D) = 0$

Wind tunnel model (Manitius, IEEE TAC 84)

1. The w.t.m. is defined by the **underdetermined system**:

$$\begin{pmatrix} \partial_1 + a & -k a \partial_2 & 0 & 0 \\ 0 & \partial_1 & -1 & 0 \\ 0 & \omega^2 & \partial_1 + 2\zeta\omega & -\omega^2 \end{pmatrix} \begin{pmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \\ u(t) \end{pmatrix} = 0.$$

2. We compute $\theta(R) = R^T$ and define $\theta(R) \lambda = \mu$:

$$\begin{cases} (\partial_1 + a) \lambda_1 = \mu_1, \\ -k a \partial_2 \lambda_1 + \partial_1 \lambda_2 + \omega^2 \lambda_3 = \mu_2, \\ -\lambda_2 + (\partial_1 + 2\zeta\omega) \lambda_3 = \mu_3, \\ -\omega^2 \lambda_3 = \mu_4. \end{cases} \quad (2)$$

- (2) is **overdetermined** $\xrightarrow{\text{Gb}}$ **compatibility conditions** $P \mu = 0$.

3. We obtain the **compatibility condition** $P \mu = 0$:

$$\begin{aligned} \omega^2 k a \partial_2 \mu_1 + \omega^2 (\partial_1 - a) \mu_2 + \omega^2 (\partial_1^2 + a \partial_1) \mu_3 \\ + (\partial_1^3 + 2 \zeta \omega \partial_1^2 + a \partial_1^2 + \omega^2 \partial_1 + 2 a \zeta \omega \partial_1 + a \omega^2) \mu_4 = 0. \end{aligned}$$

4. We consider the **overdetermined system** $P^T z = y$.

$$\begin{cases} \omega^2 k a \partial_2 z = x_1, \\ \omega^2 (\partial_1 - a) z = x_2, \\ \omega^2 (\partial_1^2 + a \partial_1) z = x_3, \\ (\partial_1^3 + (2 \zeta \omega + a) \partial_1^2 + (\omega^2 + 2 a \omega \zeta) \partial_1 + a \omega) z = u. \end{cases} \quad (4)$$

5. The **compatibility conditions** of $P^T z = y$ are **exactly generated** by $R y = 0$ and (4) is a **parametrization** of the w.t.m.

1. The **model of a moving tank** is defined by:

$$\begin{pmatrix} \partial_1 & -\partial_1 \partial_2^2 & a \partial_1^2 \partial_2 \\ \partial_1 \partial_2^2 & -\partial_1 & a \partial_1^2 \partial_2 \end{pmatrix} \begin{pmatrix} y_1(t) \\ y_2(t) \\ y_3(t) \end{pmatrix} = 0.$$

2. We compute $\theta(R) = R^T$ and define $\theta(R) \lambda = \mu$:

$$\begin{cases} \partial_1 \lambda_1 + \partial_1 \partial_2^2 \lambda_2 = \mu_1, \\ -\partial_1 \partial_2^2 \lambda_1 - \partial_1 \lambda_2 = \mu_2, \\ a \partial_1^2 \partial_2 \lambda_1 + a \partial_1^2 \partial_2 \lambda_2 = \mu_3. \end{cases} \quad (2)$$

- (2) is **overdetermined** $\xrightarrow{\text{Gb}}$ **compatibility conditions** $P \mu = 0$.

3. We obtain the **compatibility condition** $P \mu = 0$:

$$a \partial_1 \partial_2 \mu_1 - a \partial_1 \partial_2 \mu_2 - (1 + \partial_2^2) \mu_3 = 0.$$

4. We consider the **overdetermined system** $P^T z = y$.

$$\begin{cases} a \partial_1 \partial_2 z = y_1, \\ -a \partial_1 \partial_2 z = y_2, \\ -(1 + \partial_2^2) z = y_3. \end{cases} \quad (4)$$

5. The **compatibility conditions** of $P^T z = y$ are $R' y = 0$:

$$\begin{pmatrix} 1 & 1 & 0 \\ 0 & (1 + \partial_2^2) & -a \partial_1 \partial_2 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} = 0.$$

$$t(M) \cong \text{ext}_D^1(N, D) \cong \left(D^{1 \times 2} \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 + \partial_2^2 & -a \partial_1 \partial_2 \end{pmatrix} \right) / \left(D^{1 \times 2} \begin{pmatrix} \partial_1 & -\partial_1 \partial_2^2 & a \partial_1^2 \partial_2 \\ \partial_1 \partial_2^2 & -\partial_1 & a \partial_1^2 \partial_2 \end{pmatrix} \right)$$

$$\begin{cases} y_1 + y_2 = z_1, \\ \partial_1 y_1 - \partial_1 \partial_2^2 y_2 + a \partial_1^2 \partial_2 y_3 = 0, \\ \partial_1 \partial_2^2 y_1 - \partial_1 y_2 + a \partial_1^2 \partial_2 y_3 = 0, \end{cases} \xrightarrow{\text{Gb}} \partial_1 (\partial_2^2 - 1) z_1 = 0.$$

$$\begin{cases} (1 + \partial_2^2) y_2 - a \partial_1 \partial_2 y_3 = z_2, \\ \partial_1 y_1 - \partial_1 \partial_2^2 y_2 + a \partial_1^2 \partial_2 y_3 = 0, \\ \partial_1 \partial_2^2 y_1 - \partial_1 y_2 + a \partial_1^2 \partial_2 y_3 = 0, \end{cases} \xrightarrow{\text{Gb}} \partial_1 (\partial_2^2 - 1) z_2 = 0.$$

$\Rightarrow z_1$ and z_2 are non-trivial torsion elements.

Examples

- 2D Stokes equations:

$$\begin{pmatrix} -\nu(\partial_x^2 + \partial_y^2) & 0 & \partial_x \\ 0 & -\nu(\partial_x^2 + \partial_y^2) & \partial_y \\ \partial_x & \partial_y & 0 \end{pmatrix} \begin{pmatrix} u \\ v \\ p \end{pmatrix} = 0$$

$$\Rightarrow \begin{cases} (\partial_x^2 + \partial_y^2)^2 u = 0, \\ (\partial_x^2 + \partial_y^2)^2 v = 0, \\ (\partial_x^2 + \partial_y^2) p = 0. \end{cases} \quad \text{torsion module}$$

- Moving tank (Petit, Rouchon, IEEE TAC 02):

$$\begin{cases} \dot{y}_1(t) - \dot{y}_2(t - 2h) + \alpha \ddot{y}_3(t - h) = 0, \\ \dot{y}_1(t - 2h) - \dot{y}_2(t) + \alpha \ddot{y}_3(t - h) = 0, \end{cases}$$

$$\Rightarrow \begin{cases} z_1(t) = y_1(t) + y_2(t), \\ z_2(t) = y_2(t) + y_2(t - 2h) - a \dot{y}_3(t - h), \\ \frac{d}{dt} (1 - \delta^2) z_i(t) = 0, \quad i = 1, 2. \end{cases} \quad \text{module with torsion}$$

Examples: torsion-free modules

- Wind tunnel model (Manitius, IEEE TAC 84):

$$\begin{cases} \dot{x}_1(t) + a x_1(t) - k a x_2(t - h) = 0, \\ \dot{x}_2(t) - x_3(t) = 0, \\ \dot{x}_3(t) + \omega^2 x_2(t) + 2 \zeta \omega x_3(t) - \omega^2 u(t) = 0, \end{cases}$$

$$\Leftrightarrow \begin{cases} x_1(t) = \omega^2 k a z(t - h), \\ x_2(t) = \omega^2 \dot{z}(t) - a \omega^2 z(t), \\ x_3(t) = \omega^2 \ddot{z}(t) + \omega^2 a \dot{z}(t), \\ u(t) = z(t)^{(3)} + (2 \zeta \omega + a) \ddot{z}(t) + (\omega^2 + 2 a \omega \zeta) \dot{z}(t) + a \omega z(t). \end{cases}$$

\Rightarrow motion planning and tracking (Fliess et al).

- 2D stress tensor (elasticity theory):

$$\begin{cases} \partial_x \sigma^{11} + \partial_y \sigma^{12} = 0, \\ \partial_x \sigma^{12} + \partial_y \sigma^{22} = 0, \end{cases} \Leftrightarrow \begin{cases} \sigma^{11} = \partial_y^2 \lambda, \\ \sigma^{12} = -\partial_x \partial_y \lambda, \\ \sigma^{22} = \partial_x^2 \lambda, \end{cases} \text{ Airy function } \lambda.$$

Examples: reflexive modules

- div-curl-grad: $\vec{\nabla} \cdot \vec{B} = 0 \Leftrightarrow \vec{B} = \vec{\nabla} \wedge \vec{A}, \vec{\nabla} \wedge \vec{A} = \vec{0} \Leftrightarrow \vec{A} = \vec{\nabla} f.$
- First group of Maxwell equations:

$$\left\{ \begin{array}{l} \frac{\partial \vec{B}}{\partial t} + \vec{\nabla} \wedge \vec{E} = \vec{0}, \\ \vec{\nabla} \cdot \vec{B} = 0, \end{array} \right. \Leftrightarrow \left\{ \begin{array}{l} \vec{E} = -\frac{\partial \vec{A}}{\partial t} - \vec{\nabla} V, \\ \vec{B} = \vec{\nabla} \wedge \vec{A}. \end{array} \right.$$

$$\left\{ \begin{array}{l} -\frac{\partial \vec{A}}{\partial t} - \vec{\nabla} V = \vec{0}, \\ \vec{\nabla} \wedge \vec{A} = \vec{0}, \end{array} \right. \Leftrightarrow \left\{ \begin{array}{l} \vec{A} = \vec{\nabla} \xi, \\ V = -\frac{\partial \xi}{\partial t}. \end{array} \right.$$

- 3D stress tensor: Maxwell, Morera parametrizations...
- Linearized Einstein equations (system of PDEs 10×10)?

\Rightarrow **OREMODULES** (Chyzak, Q., Robertz)

<http://wwb.math.rwth-aachen.de/0reModules/>

Dictionary systems – modules

Module M	Structural properties $\ker_{\mathcal{F}}(R.)$	Stabilization problems Optimal control
Torsion	Autonomous system Poles/zeros classifications	
With torsion	Existence of autonomous elements	
Torsion-free	No autonomous elements, Controllability, Parametrizability, π -freeness	Variational problem without constraints (Euler-Lagrange equations)
Projective	Bézout identities, Internal stabilizability	Computation of Lagrange parameters without integration Existence of a parametrization all stabilizing controllers
Free	Flatness, Poles placement, Doubly coprime factorization	Youla-Kučera parametrization Optimal controller

Projectiveness, observability and controllability

- **Theorem:** If $R \in D^{q \times p}$ has full row rank, then the left D -module $M = D^{1 \times p} / (D^{1 \times q} R)$ is **projective** iff:

$$N = D^{1 \times q} / (D^{1 \times p} \theta(R)) = 0 \Leftrightarrow \exists S \in D^{p \times q} : RS = I_q.$$

- Let $D = \mathcal{A}(I) \left[\partial; \text{id}, \frac{d}{dt} \right]$ and $R = (\partial I_n - A \quad -B) \in D^{n \times (n+m)}$.
 $M = D^{1 \times (n+m)} / (D^{1 \times n} R)$ is **projective** iff $\theta(R) \lambda = 0 \Leftrightarrow \lambda = 0$:

$$\begin{cases} -\partial \lambda - A^T \lambda = 0, \\ -B^T \lambda = 0, \end{cases} \Rightarrow \begin{cases} \partial \lambda = -A^T \lambda, \\ B^T \lambda = 0, \\ B^T \partial \lambda + \dot{B}^T \lambda = (-B^T A^T + \dot{B}^T) \lambda = 0. \end{cases}$$

Hence, M is **projective** iff, for all $t_0 \in I$, we have:

$$\text{rank}_{\mathbb{R}}(B \mid AB - \dot{B} \mid A^2 B + \dots \mid A^{n-1} B + \dots \mid \dots)(t_0) = n.$$

- $D^{1 \times p} / (D^{1 \times q} (P(\partial) - Q(\partial)))$ **proj.** iff $P(\partial) X(\partial) + Q(\partial) Y(\partial) = I_q$.

Controllability à la Willems and flatness

- We consider two pendula mounted on a car:

$$\begin{cases} m_1 L_1 \ddot{w}_1(t) + m_2 L_2 \ddot{w}_2(t) - w_3(t) + (M + m_1 + m_2) \ddot{w}_4(t) = 0, \\ m_1 L_1^2 \ddot{w}_1(t) - m_1 L_1 g w_1(t) + m_1 L_1 \ddot{w}_4(t) = 0, \\ m_2 L_2^2 \ddot{w}_2(t) - m_2 L_2 g w_2(t) + m_2 L_2 \ddot{w}_4(t) = 0. \end{cases} \quad (\star)$$

- (\star) is **parametrizable** iff $L_1 \neq L_2$.
- If $L_1 \neq L_2$ then a **parametrization** of (\star) is defined by:

$$\begin{cases} w_1(t) = -L_2 \xi^{(4)}(t) + g \ddot{\xi}(t), \\ w_2(t) = -L_1 \xi^{(4)}(t) + g \ddot{\xi}(t), \\ w_3(t) = L_1 L_2 M \xi^{(6)}(t) - (L_1 m_2 + L_2 m_1 + g(L_1 + L_2) M) \xi^{(4)}(t) \\ \quad + g^2 (m_1 + m_2 + M) \xi^{(2)}(t) \\ w_4(t) = L_1 L_2 \xi^{(4)}(t) - g(L_1 + L_2) \ddot{\xi}(t) + g^2 \xi(t). \end{cases}$$

- The parametrization of (\star) is **injective** as we have:

$$\xi(t) = \frac{1}{g^2(L_1 - L_2)} (L_1^2 w_1(t) - L_2^2 w_2(t) + (L_1 - L_2) w_4(t)). \quad (\star\star)$$

Controllability à la Willems and flatness

- **Patching problem** \Leftrightarrow **controllability**: $T \geq 0$.

$w^p = (w_1^p, w_2^p, w_3^p, w_4^p)$ a **past trajectory** of (\star) on $] -\infty, 0]$.

$w^f = (w_1^f, w_2^f, w_3^f, w_4^f)$ a **future trajectory** of (\star) on $[T, +\infty[$.

$\Rightarrow \exists w = (w_1, w_2, w_3, w_4) \in C^\infty(\mathbb{R})^4$ trajectory of (\star) :

$$\begin{cases} w_{]-\infty, 0]} = w^p, \\ w_{[T, +\infty[} = w^f. \end{cases}$$

- Using the **flat output**

$$\xi(t) = \frac{1}{g^2(L_1 - L_2)} (L_1^2 w_1(t) - L_2^2 w_2(t) + (L_1 - L_2) w_4(t))$$

and the parametrization, it is **enough to find** $\xi \in C^\infty(\mathbb{R})$ s.t.:

$$\xi_{]-\infty, 0]} = \xi^p \quad \& \quad \xi_{[T, +\infty[} = \xi^f.$$

- **Flexible rod with a torque** (Mounier 95):

$$\begin{cases} \sigma^2 \frac{\partial^2 q(\tau, x)}{\partial \tau^2} - \frac{\partial^2 q(\tau, x)}{\partial x^2} = 0, \\ \frac{\partial q}{\partial x}(\tau, 0) = -u(\tau), \\ \frac{\partial q}{\partial x}(\tau, L) = -J \frac{\partial^2 q}{\partial \tau^2}(\tau, L), \\ y(\tau) = q(\tau, L). \end{cases} \quad (\star)$$

- $q(\tau, x) = \phi(\tau + \sigma x) + \psi(\tau - \sigma x)$, $t = (\sigma/J)\tau$, $v = (2J/\sigma^2)u$,

$$(\star) \Rightarrow \ddot{y}(t+1) + \ddot{y}(t-1) + \dot{y}(t+1) - \dot{y}(t-1) = v(t)$$

$$\Leftrightarrow \begin{cases} y(t) = \xi(t-1), \\ v(t) = \ddot{\xi}(t) + \ddot{\xi}(t-2) + \dot{\xi}(t) - \dot{\xi}(t-2). \end{cases}$$

- If y_r is a **desired trajectory** then $\xi_r(t) = y_r(t+1)$ and we obtain the **open-loop control law**:

$$v_r(t) = \ddot{y}_r(t+1) + \ddot{y}_r(t-1) + \dot{y}_r(t+1) - \dot{y}_r(t-1).$$

Optimal control

- Let us **minimize** $\frac{1}{2} \int_0^T (x(t)^2 + u(t)^2) dt$ (1) under:

$$\dot{x}(t) + x(t) - u(t) = 0, \quad x(0) = x_0. \quad (2)$$

- (2) is **parametrized** by
$$\begin{cases} x(t) = \xi(t), \\ u(t) = \dot{\xi}(t) + \xi(t). \end{cases} \quad (3)$$

- (1) & (3) $\Rightarrow \min \frac{1}{2} \int_0^T (\xi(t)^2 + (\dot{\xi}(t) + \xi(t))^2) dt,$

$$\Rightarrow \text{Euler-Lagrange equations} \quad \begin{cases} \xi(t) = x(t), \\ \dot{\xi}(t) + \xi(t) = u(t), \\ \ddot{\xi}(t) - 2\xi(t) = 0, \\ \dot{\xi}(T) + \xi(T) = 0, \\ \xi(0) = x_0, \end{cases}$$

$$\Rightarrow u(t) = \frac{-e^{\sqrt{2}(t-T)} + e^{-\sqrt{2}(t-T)}}{(1 - \sqrt{2})e^{\sqrt{2}(t-T)} - (1 + \sqrt{2})e^{-\sqrt{2}(t-T)}} x(t).$$

Variational problems

- Let us extremize **the electromagnetic action**

$$\int \left(\frac{1}{2\mu_0} \|\vec{B}\|^2 - \frac{\epsilon_0}{2} \|\vec{E}\|^2 \right) dx_1 dx_2 dx_3 dt, \quad (1)$$

where \vec{B} and \vec{E} satisfy the first group of Maxwell equations:

$$\begin{cases} \frac{\partial \vec{B}}{\partial t} + \vec{\nabla} \wedge \vec{E} = \vec{0}, \\ \vec{\nabla} \cdot \vec{B} = 0, \end{cases} \Leftrightarrow \begin{cases} \vec{E} = -\vec{\nabla} V - \frac{\partial \vec{A}}{\partial t}, \\ \vec{B} = \vec{\nabla} \wedge \vec{A}. \end{cases} \quad (3)$$

- Substituting (3) in (1) and using **Lorentz gauge**

$$\vec{\nabla} \cdot \vec{A} + \frac{1}{c^2} \frac{\partial V}{\partial t} = 0, \quad c^2 = 1/(\epsilon_0 \mu_0),$$

$$\Rightarrow \begin{cases} \frac{1}{c^2} \frac{\partial^2 \vec{A}}{\partial t^2} - \Delta \vec{A} = 0, \\ \frac{1}{c^2} \frac{\partial^2 V}{\partial t^2} - \Delta V = 0. \end{cases} \quad (\text{electromagnetic waves}).$$

OREMODULES (Chyzak, Q., Robertz)

- **OREMODULES** is a tool-box developed in *Maple*.
- **OREMODULES** uses *Ore_algebra* developed by Chyzak.
- **OREMODULES** handles linear systems of ODEs, PDEs, difference equations, differential time-delay equations. . .
- **OREMODULES** computes:
 1. free resolutions, $\text{ext}_D^i(\cdot, D)$, projective dim., Hilbert series,
 2. torsion elements, autonomous elements,
 3. parametrizations of underdetermined linear functional systems,
 4. left-/right-/generalized inverses,
 5. π -polynomials, bases, flat outputs,
 6. first integrals of motion, Euler-Lagrange equations. . .

<http://wwwb.math.rwth-aachen.de/OreModules/>

Conclusion

- Based on algebraic analysis, module theory, constructive homological algebra and Ore algebras, we have developed a general **non-commutative polynomial approach to functional linear systems**.
- The different results are implemented in `OREMODULES`.

This new approach allowed us to:

- ① Develop an intrinsic approach (independent of the form).
- ② Develop generic algorithms and generic implementations.
- ③ Constructively study the parametrizability problem.
- ④ Solve conjectures in mathematical systems theory.

F. Chyzak, A. Quadrat, D. Robertz, “Effective algorithms for parametrizing linear control systems over Ore algebras”, *Applicable Algebra in Engineering, Communications and Computing*, 16 (2005), 319-376.